

Dep. Variable:	log_price	R-squared:	0.0014
Estimator:	PanelOLS	R-squared (Between):	-0.0083
No. Observations:	10868697	R-squared (Within):	0.0014
Date:	Fri, Apr 03 2020	R-squared (Overall):	0.0017
Time:	23:24:31	Log-likelihood	-2.634e+06
Cov. Estimator:	Clustered		
		F-statistic:	4198.9
Entities:	2060550	P-value	0.0000
Avg Obs:	5.2747	Distribution:	F(3,8808144)
Min Obs:	1.0000		
Max Obs:	16.000	F-statistic (robust):	390.23
		P-value	0.0000
Time periods:	16	Distribution:	F(3,8808144)
Avg Obs:	6.793e+05		
Min Obs:	5.67e+05		
Max Obs:	8.588e+05		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	0.5026	0.0017	300.73	0.0000	0.4993	0.5059
DHHIpostmerger	-0.3595	0.0605	-5.9415	0.0000	-0.4781	-0.2409
postmerger	0.0129	0.0085	1.5139	0.1301	-0.0038	0.0296
quarter_since_start	0.0054	0.0002	21.850	0.0000	0.0049	0.0059

F-test for Poolability: 28.132
P-value: 0.0000
Distribution: F(2060549,8808144)

Included effects: Entity